

IN THE UNITED STATES DISTRICT COURT
FOR THE SOUTHERN DISTRICT OF NEW YORK

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: **MDL No. 1950,**
IN RE MUNICIPAL DERIVATIVES : Master Docket No. 08-02516 (VM) (JCF)
ANTITRUST LITIGATION. :
: **X**
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**STATEMENT OF DEFENDANTS XL ASSET FUNDING COMPANY I LLC AND XL
LIFE INSURANCE AND ANNUITY COMPANY PURSUANT TO FED. R. CIV. P. 7.1**

Pursuant to Fed. R. Civ. P. 7.1, Defendants XL Asset Funding Company I LLC and XL
Life Insurance and Annuity Company state that:

A. XL Asset Funding Company I LLC

(i) Parent Corporations

XL Life and Annuity Holding Company

XL America, Inc.

XL Financial Holdings (Ireland) Limited

XL Insurance (Bermuda) Ltd

EXEL Holdings Limited

XL Capital Ltd.

**(ii) Publicly-Held Company That Owns
(Indirectly) 10% or More of XL Asset
Funding Company I LLC**

XL Capital Ltd

B. XL Life Insurance and Annuity Company

(i) **Parent Corporations**

XL Life and Annuity Holding Company

XL America, Inc.

XL Financial Holdings (Ireland) Limited

XL Insurance (Bermuda) Ltd

EXEL Holdings Limited

XL Capital Ltd

(ii) **Publicly-Held Company That Owns
(Indirectly) 10% or More of XL Life Insurance
and Annuity Company**

XL Capital Ltd

Nothing herein shall be deemed a waiver by XL Asset Funding Company I LLC or XL Life Insurance and Annuity Company of any objection or defense, including, but not limited to, those available under Rule 12 of the Federal Rules of Civil Procedure.

Dated: July 9, 2008

Respectfully submitted,

/s/ Thorn Rosenthal

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*Attorneys for XL Asset Funding Company I LLC
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